



TITLE:

A new look at Gamma function (Noncommutative Structure in Operator Theory and its Application)

AUTHOR(S):

Uchiyama, Mitsuru

CITATION:

Uchiyama, Mitsuru. A new look at Gamma function (Noncommutative Structure in Operator Theory and its Application). 数理解析研究所講究録 2011, 1737: 133-139

ISSUE DATE:

2011-04

URL:

<http://hdl.handle.net/2433/170831>

RIGHT:

A new look at Gamma function

島根大学 内山 充 (Mitsuru Uchiyama)

Department of Mathematics

Interdisciplinary Faculty of Science and Engineering

Shimane University

The Euler form of the gamma function $\Gamma(x)$ is given by

$$\Gamma(x) = \int_0^\infty e^{-t} t^{x-1} dt$$

for $x > 0$. The Weierstrass form

$$\frac{1}{\Gamma(x)} = x e^{\gamma x} \prod_{n=1}^{\infty} \left(1 + \frac{x}{n}\right) e^{-\frac{x}{n}} \quad (1)$$

extend it to $\mathbf{R} \setminus \{0, -1, -2, \dots\}$, where γ is the Euler constant defined by

$$\gamma = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} - \log n\right) = 0.57721 \dots$$

It is clear that $\Gamma(1) = \Gamma(2) = 1$, $\Gamma'(1) = -\gamma$, $\Gamma'(2) = -\gamma + 1$. Denote the unique zero in $(0, \infty)$ of $\Gamma'(x)$ by α . It is known that $\alpha = 1.4616 \dots$ and $\Gamma(\alpha) = 0.8856 \dots$. We call the inverse function of the restriction of $\Gamma(x)$ to (α, ∞) the *principal inverse function* and write Γ^{-1} . $\Gamma^{-1}(x)$ is an increasing and concave function defined on $(\Gamma(\alpha), \infty)$. (1) guarantees that $\Gamma(x)$ has the holomorphic extension which is a meromorphic function with poles at non-positive integers and (3) holds there. This implies that $\Gamma'(z)$ does not vanish on $\mathbf{C} \setminus (-\infty, \alpha]$.

$$\log \Gamma(x) = -\log x - \gamma x + \sum_{n=1}^{\infty} \left(\frac{x}{n} - \log \left(1 + \frac{x}{n}\right) \right), \quad (2)$$

$$\frac{\Gamma'(x)}{\Gamma(x)} = -\gamma + \sum_{n=0}^{\infty} \left(\frac{1}{n+1} - \frac{1}{n+x} \right). \quad (3)$$

Let Π_+ and Π_- be respectively the upper half plane and the lower half plane.

We will show

Theorem 1 The principal inverse $\Gamma^{-1}(x)$ of $\Gamma(x)$ has the holomorphic extension $\Gamma^{-1}(z)$ to $\mathbf{C} \setminus (-\infty, \Gamma(\alpha)]$, which satisfies

- (i) $\Gamma^{-1}(\Pi_+) \subset \Pi_+$ and $\Gamma^{-1}(\Pi_-) \subset \Pi_-$,
- (ii) $\Gamma^{-1}(z)$ is univalent,
- (iii) $\Gamma(\Gamma^{-1}(z)) = z$ for $z \in \mathbf{C} \setminus (-\infty, \Gamma(\alpha)]$.

Let $K(x, y)$ be a *real* continuous function defined on $I \times I$, and suppose $K(x, y) = K(y, x)$. Then $K(x, y)$ is said to be a *positive semidefinite* - abbreviated to *p.s.d.* - kernel function on an interval $I \times I$ if

$$\iint_{I \times I} K(x, y) \phi(x) \phi(y) dx dy \geq 0 \quad (4)$$

for every real continuous function ϕ with compact support in I .

In this case (4) holds for complex valued functions $\phi(x)$ as well.

It is clear that $K(x, y)$ is p.s.d. if and only if for each n and for all n points $x_i \in I$, the $n \times n$ matrices

$$(K(x_i, x_j))_{i,j=1}^n$$

are positive semidefinite matrices. Suppose $K(x, y) \geq 0$ for every x, y in I . Then $K(x, y)$ is said to be *infinitely divisible* if $K(x, y)^a$ is p.s.d. for every $a > 0$.

$K(x, y)$ is said to be *conditionally (or almost) positive semidefinite* - abbreviated to *c.p.s.d.* - on I if (4) holds for every continuous function

ϕ on I such that the support of ϕ is compact and the integral of ϕ over I vanishes. One can see $K(x, y)$ is c.p.s.d. if and only if

$$\sum_{i,j=1}^n K(x_i, x_j) z_i \overline{z_j} \geq 0 \quad (5)$$

for each n , for all n points $x_i \in I$ and for n complex numbers z_i with $\sum_{i=1}^n z_i = 0$.

Let $f(x)$ be a C^1 -functions on I . Then the *Löwner kernel* function is defined by

$$K_f(x, y) = \begin{cases} \frac{f(x)-f(y)}{x-y} & (x \neq y) \\ f'(x) & (x = y). \end{cases}$$

We make use of the following excellent theorem by Löwner[6] (also see Koranyi[5] and [7]).

Theorem A Let $f(x)$ be a C^1 -functions on I . Then the Löwner kernel function $K_f(x, y)$ is p.s.d. if and only if $f(x)$ has a holomorphic extension $f(z)$ to Π_+ and it is a Pick function.

Lemma 2

$$K_1(x, y) := \begin{cases} \frac{\log x - \log y}{x-y} & (x \neq y) \\ \frac{1}{x} & (x = y) \end{cases}$$

is p.s.d. on $(0, \infty) \times (0, \infty)$

Proof. This is wellknown. However we give direct proof.

By the formula

$$\log x = \int_0^\infty \left(\frac{-1}{x+t} + \frac{t}{t^2+1} \right) dt \quad (x > 0),$$

we obtain

$$K_1(x, y) = \int_0^\infty \frac{1}{(x+t)(y+t)} dt$$

for $x, y > 0$.

Suppose the support of $\phi(x)$ is included in $[m, M]$ with $m > 0$. Since the above infinite integral converges uniformly with respect to $x, y \in [m, M]$, we have

$$\begin{aligned} & \int_0^\infty \int_0^\infty K_1(x, y) \phi(x) \phi(y) dx dy = \\ & \int_m^M \int_m^M \left(\int_0^\infty \frac{1}{(x+t)(y+t)} dt \right) \phi(x) \phi(y) dx dy \\ & = \int_0^\infty \left(\int_m^M \int_m^M \frac{1}{(x+t)(y+t)} \phi(x) \phi(y) dx dy \right) dt = \\ & \int_0^\infty \left(\int_m^M \frac{1}{x+t} \phi(x) dx \right)^2 dt \geq 0. \quad \square \end{aligned}$$

Lemma 3 Let $K_2(x, y)$ be the function defined on $(0, \infty) \times (0, \infty)$ by

$$K_2(x, y) := \begin{cases} \frac{\log \Gamma(x) - \log \Gamma(y)}{x-y} & (x \neq y) \\ \frac{\Gamma'(x)}{\Gamma(x)} & (x = y). \end{cases}$$

Then $-K_2(x, y)$ is c.p.s.d. on $(0, \infty)$.

Proof. Suppose the support of $\phi(x)$ is included in $[m, M]$ with $m > 0$ and $\int_m^M \phi(x) dx = 0$. From (2) it follows that $-K_2(x, y) = K_1(x, y) + \gamma - K_g(x, y)$, where K_g is a Löwner kernel function of g defined by

$$g(x) = \sum_{k=1}^{\infty} \left(\frac{x}{k} - \log(1 + \frac{x}{k}) \right).$$

Since $K_1(x, y)$ is p.s.d. and $\int_0^\infty \int_0^\infty \gamma \phi(x) \phi(y) dx dy = 0$, we have only to show $-K_g(x, y)$ is c.p.s.d. Put

$$g_n(x) = \sum_{k=1}^n \left(\frac{x}{k} - \log(1 + \frac{x}{k}) \right).$$

Then

$$g'_n(x) = \sum_{k=1}^n \frac{x}{k(k+x)}$$

converges uniformly to $\sum_{k=1}^{\infty} \frac{x}{k(k+x)} = g'(x)$ on $[0, M]$. The sequence of Löwner kernel functions $K_{g_n}(x, y)$ converges uniformly to $K_g(x, y)$; indeed,

$$K_{g_n}(x, y) - K_g(x, y) = \begin{cases} \frac{1}{x-y} \int_y^x (g'_n(t) - g'(t)) dt & (x \neq y) \\ g'_n(x) - g'(x) & (x = y) \end{cases}$$

converges uniformly to 0 on $[0, M] \times [0, M]$. Since

$$-K_{g_n}(x, y) = \sum_{k=1}^n \left(-\frac{1}{k} + \frac{1}{k} K_1\left(1 + \frac{x}{k}, 1 + \frac{y}{k}\right) \right)$$

is c.p.s.d., so is $-K_g(x, y)$. □

The following is known (p.152 of [7], [8] and [9]).

Lemma 4 Let $K(x, y) > 0$ for $x, y \in I$. If $-K(x, y)$ is c.p.s.d. on $I \times I$, then the reciprocal function $\frac{1}{K(x, y)}$ is infinitely divisible there.

Lemma 5 Let $K_3(x, y)$ be the kernel function defined on $(\alpha, \infty) \times (\alpha, \infty)$ by

$$K_3(x, y) = \begin{cases} \frac{x-y}{\Gamma(x)-\Gamma(y)} & (x \neq y) \\ \frac{1}{\Gamma'(x)} & (x = y). \end{cases}$$

Then $K_3(x, y)$ is p.s.d.

Proof.

$$K_3(x, y) = K_1(\Gamma(x), \Gamma(y)) \cdot \frac{1}{K_2(x, y)}$$

$$K_1(\Gamma(x), \Gamma(y)) = \begin{cases} \frac{\log \Gamma(x) - \log \Gamma(y)}{\Gamma(x) - \Gamma(y)} & (x \neq y) \\ \frac{1}{\Gamma(x)} & (x = y) \end{cases}$$

$$K_2(x, y) := \begin{cases} \frac{\log \Gamma(x) - \log \Gamma(y)}{x - y} & (x \neq y) \\ \frac{\Gamma'(x)}{\Gamma(x)} & (x = y). \end{cases}$$

□

Proof of Theorem 1 The Löwner kernel $K_{\Gamma^{-1}}(x, y)$ defined on $(\Gamma(\alpha), \infty) \times (\Gamma(\alpha), \infty)$ by

$$K_{\Gamma^{-1}}(x, y) = \begin{cases} \frac{\Gamma^{-1}(x) - \Gamma^{-1}(y)}{x - y} & (x \neq y) \\ (\Gamma^{-1})'(x) & (x = y) \end{cases}$$

coincides with $K_3(\Gamma^{-1}(x), \Gamma^{-1}(y))$, which is p.s.d. Thus by Theorem A, $\Gamma^{-1}(x)$ has the holomorphic extension $\Gamma^{-1}(z)$ onto Π_+ , which is a Pick function. By reflection $\Gamma^{-1}(x)$ has also holomorphic extension to Π_- and the range is in it. We thus get (i). $\Gamma(\Gamma^{-1}(z))$ is thus holomorphic on the simply connected domain $\mathbf{C} \setminus (-\infty, \Gamma(\alpha)]$, and $\Gamma(\Gamma^{-1}(x)) = x$ for $\Gamma(\alpha) < x < \infty$. By the uniqueness theorem, $\Gamma(\Gamma^{-1}(z)) = z$ for $z \in \mathbf{C} \setminus (-\infty, \Gamma(\alpha)]$. This means (iii), which clearly yields (ii). □

Corollary 6

$$\Gamma^{-1}(x) = a + bx + \int_{\Gamma(\alpha)}^{\infty} \left(-\frac{1}{x+t} + \frac{1}{t^2+1} \right) d\mu(t), \quad (6)$$

where $\int_{\Gamma(\alpha)}^{\infty} \frac{1}{t^2+1} d\mu(t) < \infty$, and a, b are real numbers and $b \geq 0$.

Corollary 7 The principal inverse $\Gamma^{-1}(x)$ of $\Gamma(x)$ is operator monotone on $[\Gamma(\alpha), \infty)$; and hence for bounded self-adjoint operators A, B whose spectra are in $[\alpha, \infty)$

$$\Gamma(A) \leq \Gamma(B) \Rightarrow A \leq B.$$

参考文献

- [1] R. Bhatia, *Matrix Analysis*, Springer, 1996.
- [2] R. Bhatia, Infinitely divisible matrices, *Amer. Math. Monthly*, 113, 221–235(2006).
- [3] R. Bahtia and H. Kosaki, Mean matrices and infinite divisibility, *Linear Algebra Appl.*, 424, 36–54(2007).
- [4] R. Bahtia and T. Sano, Loewner matrices and operator convexity, *Math. Ann.*,
- [5] A. Koranyi, On a theorem of Löwner and its connections with resolvents of selfadjoint transformations, *Acta Sci. Math.* 17, 63–70(1956).
- [6] K. Löwner, Über monotone Matrixfunctionen, *Math. Z.* 38(1934)177–216.
- [7] W. F. Donoghue, *Monotone Matrix Functions and Analytic Continuation*, Springer-Verlag, 1974.
- [8] C. H. Fitzgerald, On analytic continuation to a Schlicht function, *Proc. Amer. Math. Soc.*, 18, 788–792(1967).
- [9] R. A. Horn, Schlicht mapping and infinitely divisible kernels, *Pacific J. of Math.* 38, 423–430(1971).
- [10] R. A. Horn and C. R. Johnson, *Topics in Matrix Analysis*, Cambridge University Press, 1991.
- [11] M. Rosenblum and J. Rovnyak, *Hardy classes and operator theory*, Oxford Univ. Press 1985.
- [12] M. Uchiyama, Operator monotone functions, positive definite kernels and majorization, *PAMS* 138(2010)3985–3996.